

Daily Preview
September 19, 2023

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	3,678	-51	3,675	3,747	3,664	588	10,659
NOV 23	3,715	-70	3,740	3,750	3,705	11,116	35,075
DEC 23	3,749	-81	3,775	3,785	3,737	25,390	39,118
JAN 24	3,790	-81	3,827	3,827	3,778	7,407	27,628
FEB 24	3,830	-80	3,866	3,866	3,820	2,778	16,283
MAR 24	3,861	-73	3,886	3,892	3,848	2,853	20,723
APR 24	3,869	-73	3,891	3,895	3,858	908	11,765
MAY 24	3,861	-73	3,880	3,885	3,849	1,998	20,496
JUN 24	3,828	-73	3,854	3,862	3,827	719	7,362
JUL 24	3,805	-73	3,826	3,838	3,800	1,491	7,901
AUG 24	3,784	-73	3,806	3,815	3,788	233	1,545
SEP 24	3,765	-73	3,789	3,806	3,780	602	3,262
NOV 24	3,759	-73	3,776	3,795	3,758	265	2,577
JAN 25	3,759	-73	3,809	3,809	3,809	3	14
MAR 25	3,759	-73					3
MAY 25	3,759	-73					
JUL 25	3,759	-73					
SEP 25	3,759	-73					
NOV 25	3,759	-73					
JAN 26	3,759	-73					
MAR 26	3,759	-73					
MAY 26	3,759	-73					
JUL 26	3,759	-73					
SEP 26	3,759	-73					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	62.39	-0.99	63.38	63.60	62.04	20,663	44,776
DEC 23	60.94	-1.12	62.10	62.27	60.63	67,134	188,765
JAN 24	60.33	-1.18	61.52	61.68	60.06	17,156	76,532
MAR 24	59.81	-1.23	61.02	61.18	59.55	13,427	57,361
MAY 24	59.39	-1.29	60.61	60.81	59.16	7,919	35,582
JUL 24	58.85	-1.31	60.07	60.09	58.58	4,931	30,141
AUG 24	58.12	-1.32	58.91	58.91	57.93	1,149	6,295
SEP 24	57.36	-1.34	57.82	57.82	57.15	737	4,376
OCT 24	56.51	-1.36	56.94	56.94	56.40	264	2,512
DEC 24	56.06	-1.38	57.25	57.25	55.87	856	12,263
JAN 25	55.86	-1.39	-	-	-	-	689
MAR 25	55.58	-1.39	-	-	-	-	590
MAY 25	55.30	-1.39	-	-	-	-	63
JUL 25	55.17	-1.38	-	-	-	-	275
AUG 25	54.84	-1.39	-	-	-	-	9

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Dec-23 (21d 10/10/23); CSize 25; KOZ3 3749.00																	
KOZ3C 2550	2550	1197	0.00	-	-	-	-	-	KOZ3P 2550	2550	0.5	0.00	-	-	-	-	-
KOZ3C 2600	2600	1147	0.00	-	-	-	-	-	KOZ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOZ3C 2650	2650	1097	0.00	-	-	-	-	-	KOZ3P 2650	2650	0.5	0.00	-	-	-	-	-
KOZ3C 2700	2700	1047	0.00	-	-	-	-	-	KOZ3P 2700	2700	0.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	997	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	947.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	897.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	0.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	847.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	0.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	798	0.00	-	-	-	-	-	KOZ3P 2950	2950	0.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	748	0.00	-	-	-	-	-	KOZ3P 3000	3000	0.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	698.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	1	0.00	-	-	-	-	-
KOZ3C 3100	3100	649	0.00	-	-	-	-	-	KOZ3P 3100	3100	1.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	600.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	2.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	552	0.00	-	-	-	-	-	KOZ3P 3200	3200	4	0.00	-	-	-	-	-
KOZ3C 3250	3250	504	0.00	-	-	-	-	-	KOZ3P 3250	3250	6	0.00	-	-	-	-	-
KOZ3C 3300	3300	457.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	9.5	0.00	-	-	-	300	-
KOZ3C 3350	3350	412	0.00	-	-	-	-	-	KOZ3P 3350	3350	14	0.00	-	-	-	-	-
KOZ3C 3400	3400	368	0.00	-	-	-	-	-	KOZ3P 3400	3400	20	0.00	-	-	-	200	-
KOZ3C 3450	3450	326	0.00	-	-	-	-	-	KOZ3P 3450	3450	27.5	0.00	-	-	-	-	-
KOZ3C 3500	3500	286.5	0.00	-	-	-	-	-	KOZ3P 3500	3500	38	0.00	-	-	-	-	-
KOZ3C 3550	3550	249	0.00	-	-	-	-	-	KOZ3P 3550	3550	50.5	0.00	-	-	-	-	-
KOZ3C 3600	3600	214.5	0.00	-	-	-	-	-	KOZ3P 3600	3600	65.5	0.00	-	-	-	-	-
KOZ3C 3650	3650	182.5	0.00	-	-	-	-	-	KOZ3P 3650	3650	84	0.00	-	-	-	-	-
KOZ3C 3700	3700	154	0.00	-	-	-	-	-	KOZ3P 3700	3700	105	0.00	-	-	-	100	(200)
KOZ3C 3750	3750	128.5	0.00	-	-	-	-	-	KOZ3P 3750	3750	129.5	0.00	-	-	-	50	(50)
KOZ3C 3800	3800	106	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	157	0.00	-	-	-	200	-
KOZ3C 3850	3850	86.5	0.00	-	-	-	-	(150.0)	KOZ3P 3850	3850	187	0.00	-	-	-	-	-
KOZ3C 3900	3900	69.5	0.00	-	-	-	-	-	KOZ3P 3900	3900	220.5	0.00	-	-	-	-	-
KOZ3C 3950	3950	55.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	256	0.00	-	-	-	-	-
KOZ3C 4000	4000	43.5	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	294.5	0.00	-	-	-	-	-
KOZ3C 4050	4050	34	0.00	-	-	-	-	-	KOZ3P 4050	4050	334.5	0.00	-	-	-	-	-
KOZ3C 4100	4100	26	0.00	-	-	-	-	-	KOZ3P 4100	4100	376.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	20	0.00	-	-	-	-	-	KOZ3P 4150	4150	420	0.00	-	-	-	-	-
KOZ3C 4200	4200	15	0.00	-	-	-	-	-	KOZ3P 4200	4200	465	0.00	-	-	-	-	-
KOZ3C 4250	4250	11	0.00	-	-	-	-	-	KOZ3P 4250	4250	511.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	8.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	558.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	6	0.00	-	-	-	-	-	KOZ3P 4350	4350	606	0.00	-	-	-	-	-
KOZ3C 4400	4400	4.5	0.00	-	-	-	100.0	-	KOZ3P 4400	4400	654	0.00	-	-	-	-	-
KOZ3C 4450	4450	3	0.00	-	-	-	-	-	KOZ3P 4450	4450	703	0.00	-	-	-	-	-
KOZ3C 4500	4500	2	0.00	-	-	-	-	-	KOZ3P 4500	4500	752	0.00	-	-	-	-	-
KOZ3C 4550	4550	1.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	801	0.00	-	-	-	-	-
KOZ3C 4600	4600	1	0.00	-	-	-	-	-	KOZ3P 4600	4600	850.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	0.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	900	0.00	-	-	-	-	-
KOZ3C 4700	4700	0.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	950	0.00	-	-	-	-	-
KOZ3C 4750	4750	0.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	999.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	0.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1049.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	0.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1099	0.00	-	-	-	-	-
KOZ3C 4900	4900	0.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1149	0.00	-	-	-	-	-
KOZ3C 4950	4950	0.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1199	0.00	-	-	-	-	-
KOZ3C 5000	5000	0.5	0.00	-	-	-	-	-	KOZ3P 5000	5000	1248.5	0.00	-	-	-	-	-
Jan-24 (52d 11/10/23); CSize 25; KOF4 3793.00																	
KOF4C 2600	2600	1185	0.00	0.0	0	0	0	0	KOF4P 2600	2600	0.5	0.00	-	-	0	-	-
KOF4C 2650	2650	1135.5	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	1086	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	1036.5	0.00	-	-	-	-	-	KOF4P 2750	2750	1	0.00	-	-	-	-	-
KOF4C 2800	2800	987	0.00	-	-	-	-	-	KOF4P 2800	2800	1.5	0.00	-	-	-	-	-
KOF4C 2850	2850	938	0.00	-	-	-	-	-	KOF4P 2850	2850	2.5	0.00	-	-	-	-	-
KOF4C 2900	2900	889.5	0.00	-	-	-	-	-	KOF4P 2900	2900	3.5	0.00	-	-	-	-	-
KOF4C 2950	2950	841	0.00	-	-	-	-	-	KOF4P 2950	2950	5	0.00	-	-	-	-	-
KOF4C 3000	3000	793.5	0.00	-	-	-	-	-	KOF4P 3000	3000	7	0.00	-	-	-	150	-
KOF4C 3050	3050	746	0.00	-	-	-	-	-	KOF4P 3050	3050	9.5	0.00	-	-	-	-	-
KOF4C 3100	3100	699.5	0.00	-	-	-	-	-	KOF4P 3100	3100	12.5	0.00	-	-	-	-	-
KOF4C 3150	3150	654	0.00	-	-	-	-	-	KOF4P 3150	3150	16.5	0.00	-	-	-	-	-
KOF4C 3200	3200	609	0.00	-	-	-	-	-	KOF4P 3200	3200	21.5	0.00	-	-	-	-	-
KOF4C 3250	3250	565.5	0.00	-	-	-	-	-	KOF4P 3250	3250	28	0.00	-	-	-	-	-
KOF4C 3300	3300	523	0.00	-	-	-	-	-	KOF4P 3300	3300	35.5	0.00	-	-	-	75	-
KOF4C 3350	3350	482	0.00	-	-	-	-	-	KOF4P 3350	3350	44	0.00	-	-	-	-	-
KOF4C 3400	3400	443	0.00	-	-	-	-	-	KOF4P 3400	3400	54.5	0.00	-	-	-	-	-
KOF4C 3450	3450	405	0.00	-	-	-	-	-	KOF4P 3450	3450	66.5	0.00	-	-	-	-	-
KOF4C 3500	3500	369	0.00	-	-	-	-	-	KOF4P 3500	3500	80.5	0.00	-	-	-	-	-
KOF4C 3550	3550	335	0.00	-	-	-	-	-	KOF4P 3550	3550	96	0.00	-	-	-	-	-
KOF4C 3600	3600	303	0.00	-	-	-	-	-	KOF4P 3600	3600	113.5	0.00	-	-	-	-	-
KOF4C 3650	3650	272.5	0.00	-	-	-	-	-	KOF4P 3650	3650	133	0.00	-	-	-	-	-
KOF4C 3700	3700	244.5	0.00	-	-	-	-	-	KOF4P 3700	3700	155	0.00	-	-	-	-	-
KOF4C 3750	3750	218	0.00	-	-	-	-	-	KOF4P 3750	3750	178.5	0.00	-	-	-	-	-
KOF4C 3800	3800	194	0.00	-	-	-	-	-	KOF4P 3800	3800	204	0.00	-	-	-	-	-

KOF4C 3850	3850	172	0.00	-	-	-	-	-	KOF4P 3850	3850	231.5	0.00	-	-	-	-	-
KOF4C 3900	3900	151.5	0.00	-	-	-	-	-	KOF4P 3900	3900	261	0.00	-	-	-	-	-
KOF4C 3950	3950	133	0.00	-	-	-	-	-	KOF4P 3950	3950	292.5	0.00	-	-	-	-	-
KOF4C 4000	4000	116.5	0.00	-	-	-	-	150.0	KOF4P 4000	4000	325.5	0.00	-	-	-	-	-
KOF4C 4050	4050	101.5	0.00	-	-	-	-	-	KOF4P 4050	4050	360.5	0.00	-	-	-	-	-
KOF4C 4100	4100	88	0.00	-	-	-	-	-	KOF4P 4100	4100	396.5	0.00	-	-	-	-	-
KOF4C 4150	4150	76	0.00	-	-	-	-	-	KOF4P 4150	4150	434.5	0.00	-	-	-	-	-
KOF4C 4200	4200	65.5	0.00	-	-	-	-	50.0	KOF4P 4200	4200	473.5	0.00	-	-	-	-	-
KOF4C 4250	4250	56	0.00	-	-	-	-	-	KOF4P 4250	4250	514	0.00	-	-	-	-	-
KOF4C 4300	4300	48	0.00	-	-	-	-	50.0	KOF4P 4300	4300	556	0.00	-	-	-	-	-
KOF4C 4350	4350	41	0.00	-	-	-	-	-	KOF4P 4350	4350	598.5	0.00	-	-	-	-	-
KOF4C 4400	4400	34.5	0.00	-	-	-	-	-	KOF4P 4400	4400	642	0.00	-	-	-	-	-
KOF4C 4450	4450	29.5	0.00	-	-	-	-	-	KOF4P 4450	4450	686.5	0.00	-	-	-	-	-
KOF4C 4500	4500	24.5	0.00	-	-	-	-	-	KOF4P 4500	4500	731.5	0.00	-	-	-	-	-
KOF4C 4550	4550	20.5	0.00	-	-	-	-	-	KOF4P 4550	4550	777.5	0.00	-	-	-	-	-
KOF4C 4600	4600	17.5	0.00	-	-	-	-	-	KOF4P 4600	4600	824	0.00	-	-	-	-	-
KOF4C 4650	4650	14.5	0.00	-	-	-	-	-	KOF4P 4650	4650	870.5	0.00	-	-	-	-	-
KOF4C 4700	4700	12	0.00	-	-	-	-	-	KOF4P 4700	4700	918	0.00	-	-	-	-	-
KOF4C 4750	4750	10	0.00	-	-	-	-	-	KOF4P 4750	4750	965.5	0.00	-	-	-	-	-
KOF4C 4800	4800	8	0.00	-	-	-	-	-	KOF4P 4800	4800	1013.5	0.00	-	-	-	-	-
KOF4C 4850	4850	7	0.00	-	-	-	-	-	KOF4P 4850	4850	1062	0.00	-	-	-	-	-
KOF4C 4900	4900	5.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1110.5	0.00	-	-	-	-	-
KOF4C 4950	4950	4.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1159.5	0.00	-	-	-	-	-
KOF4C 5000	5000	3.5	0.00	-	-	-	-	-	KOF4P 5000	5000	1208.5	0.00	-	-	-	-	-
KOF4C 5050	5050	3	0.00	-	-	-	-	-	KOF4P 5050	5050	1257.5	0.00	-	-	-	-	-
Feb-24 (80d 12/8/23); CSize 25; KOG4 3836.00																	
KOG4C 2650	2650	1174	0.00	-	-	-	-	-	KOG4P 2650	2650	2	0.00	-	-	-	-	-
KOG4C 2700	2700	1125	0.00	-	-	-	-	-	KOG4P 2700	2700	2.5	0.00	-	-	-	-	-
KOG4C 2750	2750	1076.5	0.00	-	-	-	-	-	KOG4P 2750	2750	4	0.00	-	-	-	-	-
KOG4C 2800	2800	1028	0.00	-	-	-	-	-	KOG4P 2800	2800	5	0.00	-	-	-	-	-
KOG4C 2850	2850	980	0.00	-	-	-	-	-	KOG4P 2850	2850	7	0.00	-	-	-	-	-
KOG4C 2900	2900	932.5	0.00	-	-	-	-	-	KOG4P 2900	2900	9	0.00	-	-	-	-	-
KOG4C 2950	2950	885.5	0.00	-	-	-	-	-	KOG4P 2950	2950	12	0.00	-	-	-	-	-
KOG4C 3000	3000	839.5	0.00	-	-	-	-	-	KOG4P 3000	3000	15	0.00	-	-	-	-	-
KOG4C 3050	3050	794	0.00	-	-	-	-	-	KOG4P 3050	3050	19.5	0.00	-	-	-	-	-
KOG4C 3100	3100	749.5	0.00	-	-	-	-	-	KOG4P 3100	3100	24.5	0.00	-	-	-	-	-
KOG4C 3150	3150	705.5	0.00	-	-	-	-	-	KOG4P 3150	3150	30	0.00	-	-	-	-	-
KOG4C 3200	3200	662.5	0.00	-	-	-	-	-	KOG4P 3200	3200	37	0.00	-	-	-	-	-
KOG4C 3250	3250	621	0.00	-	-	-	-	-	KOG4P 3250	3250	45	0.00	-	-	-	-	-
KOG4C 3300	3300	580.5	0.00	-	-	-	-	-	KOG4P 3300	3300	54.5	0.00	-	-	-	-	-
KOG4C 3350	3350	541.5	0.00	-	-	-	-	-	KOG4P 3350	3350	65	0.00	-	-	-	-	75
KOG4C 3400	3400	504	0.00	-	-	-	-	-	KOG4P 3400	3400	77	0.00	-	-	-	-	-
KOG4C 3450	3450	467.5	0.00	-	-	-	-	-	KOG4P 3450	3450	90.5	0.00	-	-	-	-	-
KOG4C 3500	3500	433	0.00	-	-	-	-	-	KOG4P 3500	3500	105	0.00	-	-	-	-	-
KOG4C 3550	3550	399.5	0.00	-	-	-	-	-	KOG4P 3550	3550	121.5	0.00	-	-	-	-	-
KOG4C 3600	3600	368	0.00	-	-	-	-	-	KOG4P 3600	3600	139.5	0.00	-	-	-	-	-
KOG4C 3650	3650	338	0.00	-	-	-	-	-	KOG4P 3650	3650	159.5	0.00	-	-	-	-	-
KOG4C 3700	3700	310	0.00	-	-	-	-	-	KOG4P 3700	3700	181	0.00	-	-	-	-	-
KOG4C 3750	3750	283	0.00	-	-	-	-	-	KOG4P 3750	3750	204	0.00	-	-	-	-	-
KOG4C 3800	3800	258	0.00	-	-	-	-	-	KOG4P 3800	3800	228.5	0.00	-	-	-	-	-
KOG4C 3850	3850	235	0.00	-	-	-	-	-	KOG4P 3850	3850	254.5	0.00	-	-	-	-	-
KOG4C 3900	3900	213	0.00	-	-	-	-	-	KOG4P 3900	3900	282.5	0.00	-	-	-	-	-
KOG4C 3950	3950	193	0.00	-	-	-	-	-	KOG4P 3950	3950	312	0.00	-	-	-	-	-
KOG4C 4000	4000	174	0.00	-	-	-	-	-	KOG4P 4000	4000	343	0.00	-	-	-	-	-
KOG4C 4050	4050	156.5	0.00	-	-	-	-	-	KOG4P 4050	4050	375	0.00	-	-	-	-	-
KOG4C 4100	4100	141	0.00	-	-	-	-	-	KOG4P 4100	4100	409	0.00	-	-	-	-	-
KOG4C 4150	4150	126	0.00	-	-	-	-	-	KOG4P 4150	4150	444	0.00	-	-	-	-	-
KOG4C 4200	4200	113	0.00	-	-	-	-	50.0	KOG4P 4200	4200	480	0.00	-	-	-	-	-
KOG4C 4250	4250	100.5	0.00	-	-	-	-	-	KOG4P 4250	4250	517.5	0.00	-	-	-	-	-
KOG4C 4300	4300	89.5	0.00	-	-	-	-	50.0	KOG4P 4300	4300	556.5	0.00	-	-	-	-	-
KOG4C 4350	4350	79.5	0.00	-	-	-	-	-	KOG4P 4350	4350	596	0.00	-	-	-	-	-
KOG4C 4400	4400	70.5	0.00	-	-	-	-	-	KOG4P 4400	4400	636.5	0.00	-	-	-	-	-
KOG4C 4450	4450	62.5	0.00	-	-	-	-	-	KOG4P 4450	4450	678	0.00	-	-	-	-	-
KOG4C 4500	4500	55	0.00	-	-	-	-	-	KOG4P 4500	4500	720.5	0.00	-	-	-	-	-
KOG4C 4550	4550	48.5	0.00	-	-	-	-	-	KOG4P 4550	4550	763.5	0.00	-	-	-	-	-
KOG4C 4600	4600	42.5	0.00	-	-	-	-	-	KOG4P 4600	4600	807.5	0.00	-	-	-	-	-
KOG4C 4650	4650	37.5	0.00	-	-	-	-	-	KOG4P 4650	4650	851.5	0.00	-	-	-	-	-
KOG4C 4700	4700	32.5	0.00	-	-	-	-	-	KOG4P 4700	4700	896.5	0.00	-	-	-	-	-
KOG4C 4750	4750	28.5	0.00	-	-	-	-	-	KOG4P 4750	4750	942	0.00	-	-	-	-	-
KOG4C 4800	4800	25	0.00	-	-	-	-	-	KOG4P 4800	4800	988	0.00	-	-	-	-	-
KOG4C 4850	4850	21.5	0.00	-	-	-	-	-	KOG4P 4850	4850	1034.5	0.00	-	-	-	-	-
KOG4C 4900	4900	19	0.00	-	-	-</											

KOH4C 4550	4550	83	0.00	-	-	-	-	-	KOH4P 4550	4550	765.5	0.00	-	-	-	-	-
KOH4C 4600	4600	75.5	0.00	-	-	-	-	-	KOH4P 4600	4600	807	0.00	-	-	-	-	-
KOH4C 4650	4650	68	0.00	-	-	-	-	-	KOH4P 4650	4650	849	0.00	-	-	-	-	-
KOH4C 4700	4700	61.5	0.00	-	-	-	-	-	KOH4P 4700	4700	892	0.00	-	-	-	-	-
KOH4C 4750	4750	55.5	0.00	-	-	-	-	-	KOH4P 4750	4750	935.5	0.00	-	-	-	-	-
KOH4C 4800	4800	50	0.00	-	-	-	-	-	KOH4P 4800	4800	979.5	0.00	-	-	-	-	-
KOH4C 4850	4850	44.5	0.00	-	-	-	-	-	KOH4P 4850	4850	1024	0.00	-	-	-	-	-
KOH4C 4900	4900	40	0.00	-	-	-	-	-	KOH4P 4900	4900	1069	0.00	-	-	-	-	-
KOH4C 4950	4950	36	0.00	-	-	-	-	-	KOH4P 4950	4950	1114.5	0.00	-	-	-	-	-
KOH4C 5000	5000	32.5	0.00	-	-	-	-	-	KOH4P 5000	5000	1160	0.00	-	-	-	-	-
KOH4C 5050	5050	29	0.00	-	-	-	-	-	KOH4P 5050	5050	1206	0.00	-	-	-	-	-
KOH4C 5100	5100	26	0.00	-	-	-	-	-	KOH4P 5100	5100	1252.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
DEC 23	CALL	34.19	34.02	0.50
	PUT	34.18	34.02	0.47
	MEAN	34.19	34.02	0.49
JAN 24	CALL	34.67	34.49	0.52
	PUT	34.68	34.49	0.55
	MEAN	34.68	34.49	0.54
FEB 24	CALL	34.19	34.02	0.50
	PUT	34.18	34.02	0.47
	MEAN	34.19	34.02	0.49

	10Days	20Days	30Days	60Days	90Days
Current	30.82	31.8	34.72	32.24	31
1 week ago	31.77	26.94	26.54	27.85	31
1 month ago	35.92	32.13	29.58	32.86	35
3 months ago	34.96	38.56	42.84	39.78	44
6 months ago	55.25	42.44	55	42.88	38

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)
 Dealing Desk: (603) 2172 3820 Fax: (603) 2172 2729 Email: futures@kenanga.com.my
 Disclaimer: This document has been prepared for general circulation based on information from sources believed to be reliable but we do not make any representations as to its accuracy. Kenanga Futures Sdn Bhd shall not liable for any negligence, default or lack of care and accepts no liability whatsoever for any direct or consequential loss arising from any use of this document.